

FACTSHEET - AS OF 18-Apr-2024

Solactive ISS Europe Governance Select 50 PR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

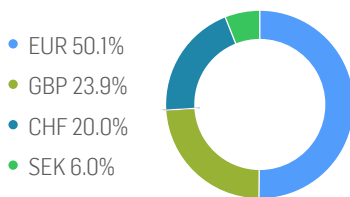
ISIN / WKN	DE000SLOAFJ4 / SLOAFJ	Base Value / Base Date	100 Points / 01.01.2010
Bloomberg / Reuters	SOGOVESP Index / .SOGOVESP	Last Price	149.25
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 01.01.2010
Index Members	50		

STATISTICS

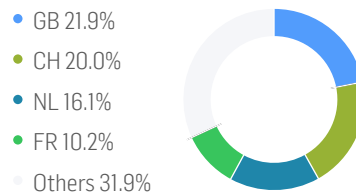
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.85%	-0.65%	8.14%	-4.42%	-0.19%	49.25%
Performance (p.a.)						2.84%
Volatility (p.a.)	7.90%	6.99%	6.67%	8.34%	7.22%	13.52%
High	155.18	155.18	155.18	156.16	155.18	181.95
Low	148.41	148.30	137.54	137.54	148.30	92.91
Sharpe Ratio*	-4.25	-0.94	1.99	-1.01	-0.63	-0.08
Max. Drawdown	-4.36%	-4.36%	-4.36%	-11.92%	-4.36%	-35.26%
VaR 95 \ 99				-15.5% \ -20.6%		-20.7% \ -38.1%
CVaR 95 \ 99				-20.3% \ -24.1%		-33.0% \ -57.9%

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 18-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
BALOISE HOLDING AG	BALN SE Equity	CH	CHF	2.11%
BUNZL PLC	BNZL LN Equity	GB	GBP	2.09%
DANONE SA	BN FP Equity	FR	EUR	2.09%
ARCADIS NV	ARCAD NA Equity	NL	EUR	2.08%
WOLTERS KLUWER NV	WKL NA Equity	NL	EUR	2.08%
ENGIE SA	ENGI FP Equity	FR	EUR	2.08%
RELX PLC	REL LN Equity	GB	GBP	2.06%
FREENET AG	FNTN GY Equity	DE	EUR	2.06%
SAMPO OYJ CLASS A	SAMPO FH Equity	FI	EUR	2.06%
DEUTSCHE BOERSE AG	DBI GY Equity	DE	EUR	2.06%

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